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Multi-attribute portfolio selection: A conceptual framework

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... specially, they extend the **multi-attribute** value theory ... **Selecting a Portfolio of**

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J NAVARRO - Annals of Operations Research, 2002 - ingentaconnect.com

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portfolio is acceptable. ... s preferences on a **multi- attribute** decision problem ...

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A portfolio-evaluation framework for selecting R&D projects

CF Chien - R&D Management, 2002 - Blackwell Synergy

... of this paper is a **conceptual** one, particularly ... interactive computer program based on **multiattribute** utility theory ... to use MAU in **portfolio selection** and apply ...

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A **multiattribute** utility model for incorporating risk in fire management planning

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... decision problem can significantly influence investment **selection**. ... objective of applying a **multiattribute** utility model ... This **conceptual** proxy measure can be ...

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... models comply with the theoretical foundation of **multiattribute** ... instead of a from-the- rst **selection framework**. ... RPM on top of an existing **portfolio**, which is ...

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EVALUATING PRODUCTIVE PERFORMANCE UNDER UNCERTAINTY: COMBINING DATA ENVELOPMENT ANALYSIS, MEAN- ...

T POST, J SPRONK - New Frontiers of Decision Making for the Information ..., 2000 - books.google.com


... as developed by Markovitz (1952, 1959) and Tobin (1958) for **portfolio** problems. ... MVA is consistent with the nonparametric nature of the original DEA **framework**. ...

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